

United States Bankruptcy Court

Southern District of New York

In re **Lehman Brothers Holdings Inc., et al.**, ✓

Case Nos. **08-13555** ✓  
**Jointly Administered**

**TRANSFER OF CLAIM OTHER THAN FOR SECURITY**

A CLAIM HAS BEEN FILED IN THIS CASE or deemed filed under 11 U.S.C. § 1111(a). Transferee hereby gives evidence and notice pursuant to Rule 3001(e)(2), Fed. R. Bankr. P., of the transfer, other than for security, of the claim referenced in this evidence and notice.

**Jorvik Multi-Strategy Master Fund, L.P.** ✓

**York Investment Master Fund, L.P.** ✓

\_\_\_\_\_  
Name of Transferee

\_\_\_\_\_  
Name of Transferor

**Court Claim #: 055540** ✓

**Purchased Claim: 11,461,443.21 USD** ✓

Name and Address where notices to transferee should be sent:

**Jorvik Multi-Strategy Master Fund, L.P.** ✓  
767 Fifth Avenue, 17<sup>th</sup> Floor  
New York, NY 10153  
Attn: Margaret Mauro  
Tel: (212) 710-6567  
Email: MMAuro@yorkcapital.com

I declare under penalty of perjury that the information provided in this notice is true and correct to the best of my knowledge and belief.

**JORVIK MULTI-STRATEGY MASTER FUND, L.P.** ✓

By: \_\_\_\_\_

Name: \_\_\_\_\_

Title: \_\_\_\_\_

*Adam J. Semler*

*Adam J. Semler*

*COO of its general partner*

Date: \_\_\_\_\_

*12/8/10*

AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM  
LEHMAN PROGRAM SECURITY

TO: THE DEBTOR AND THE BANKRUPTCY COURT

1. For value received, the adequacy and sufficiency of which are hereby acknowledged, York Investment Master Fund, L.P. ("Seller") hereby unconditionally and irrevocably sells, transfers and assigns to Jorvik Multi-Strategy Master Fund, L.P. (the "Purchaser"), and Purchaser hereby agrees to purchase, as of the date hereof, (a) a claim in the amount of 11,461,443.21 USD more particularly specified in Schedule 1 attached hereto (the "Purchased Claim"), in and to all of Seller right, title and interest in and to Proof of Claim Number(s) 055540 filed by or on behalf of Seller (the "Proof of Claim") against Lehman Brothers Holdings, Inc., debtor in proceedings for reorganization (the "Proceedings") in the United States Bankruptcy Court for the Southern District of New York (the "Court"), administered under Case No. 08-13555 (JMP) (the "Debtor"), (b) all rights and benefits of Seller relating to the Purchased Claim, including without limitation (i) any right to receive cash, securities, instruments, interest, damages, penalties, fees or other property, which may be paid or distributed with respect to the Purchased Claim or with respect to any of the documents, agreements, bills and/or other documents (whether now existing or hereafter arising) which evidence, create and/or give rise to or affect in any material way the Purchased Claim, whether under a plan of reorganization or liquidation, pursuant to a liquidation, or otherwise, (ii) any actions, claims (including, without limitation, "claims" as defined in Section 101(5) of Title 11 of the United States Code (the "Bankruptcy Code")), rights or lawsuits of any nature whatsoever, whether against the Debtor or any other party, arising out of or in connection with the Purchased Claim, (iii) any rights and benefits arising out of or in connection with any exhibit, attachment and/or supporting documentation relating to the Purchased Claim, and (iv) any and all of Seller's right, title and interest in, to and under the transfer agreements, if any, under which Seller or any prior seller acquired the rights and obligations underlying or constituting a part of the Purchased Claim, but only to the extent related to the Purchased Claim, (c) any and all proceeds of any of the foregoing (collectively, as described in clauses (a), (b), and (c), the "Transferred Claims"), and (d) the security or securities (any such security, a "Purchased Security") relating to the Purchased Claim and specified in Schedule 1 attached hereto.

2. Seller hereby represents and warrants to Purchaser that: (a) the Proof of Claim was duly and timely filed on or before 5:00 p.m. (prevailing Eastern Time) on November 2, 2009 in accordance with the Court's order setting the deadline for filing proofs of claim in respect of "Lehman Program Securities"; (b) the Proof of Claim relates to one or more securities expressly identified on the list designated "Lehman Programs Securities" available on <http://www.lehman-docket.com> as of July 17, 2009; (c) Seller owns and has good and marketable title to the Transferred Claims, free and clear of any and all liens, claims, set-off rights, security interests, participations, or encumbrances created or incurred by Seller or against Seller; (d) Seller is duly authorized and empowered to execute and perform its obligations under this Agreement and Evidence of Transfer; (e) the Proof of Claim includes the Purchased Claim specified in Schedule 1 attached hereto; and (f) Seller has not engaged in any acts, conduct or omissions, or had any relationship with the Debtor or its affiliates, that will result in Purchaser receiving in respect of the Transferred Claims proportionately less payments or distributions or less favorable treatment than other unsecured creditors.

3. Seller hereby waives any objection to the transfer of the Transferred Claims to Purchaser on the books and records of the Debtor and the Court, and hereby waives to the fullest extent permitted by law any notice or right to receive notice of a hearing pursuant to Rule 3001(e) of the Federal Rules of Bankruptcy Procedure, the Bankruptcy Code, applicable local bankruptcy rules or applicable law, and consents to the substitution of Seller by Purchaser for all purposes in the case, including, without limitation, for voting and distribution purposes with respect to the Transferred Claims. Purchaser agrees to file a notice of transfer with the Court pursuant to Federal Rule of Bankruptcy Procedure 3001(e) including this Agreement and Evidence of Transfer of Claim. Seller acknowledges and understands, and hereby stipulates, that an order of the Court may be entered without further notice to Seller transferring to Purchaser the Transferred Claims, recognizing Purchaser as the sole owner and holder of the Transferred Claims, and directing that all payments or distributions of money or property in respect of the Transferred Claim be delivered or made to Purchaser.

4. All representations, warranties, covenants and indemnities shall survive the execution, delivery and performance of this Agreement and Evidence of Transfer of Claim and the transactions described herein.

*YCM*  
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*(Signature)*

Purchaser shall be entitled to transfer its rights hereunder without any notice to or the consent of Seller. Seller hereby agrees to indemnify, defend and hold Purchaser, its successors and assigns and its officers, directors, employees, agents and controlling persons harmless from and against any and all losses, claims, damages, costs, expenses and liabilities, including, without limitation, reasonable attorneys' fees and expenses, which result from Seller's breach of its representations and warranties made herein.

5. Seller shall promptly (but in any event no later than three (3) business days) remit any payments, distributions or proceeds received by Seller in respect of the Transferred Claims to Purchaser. Seller has transferred, or shall transfer as soon as practicable after the date hereof, to Purchaser each Purchased Security to such account, via Euroclear or Clearstream (or similar transfer method), as Purchaser may designate in writing to Seller. This Agreement and Evidence of Transfer supplements and does not supersede any confirmation, any other automatically generated documentation or any applicable rules of Euroclear or Clearstream (or similar transfer method) with respect to the purchase and sale of the Purchased Security.

6. Each of Seller and Purchaser agrees to (a) execute and deliver, or cause to be executed and delivered, all such other and further agreements, documents and instruments and (b) take or cause to be taken all such other and further actions as the other party may reasonably request to effectuate the intent and purposes, and carry out the terms, of this Agreement and Evidence of Transfer, including, without limitation, cooperating to ensure the timely and accurate filing of any amendment to the Proof of Claim.

7. Seller's and Purchaser's rights and obligations hereunder shall be governed by and interpreted and determined in accordance with the laws of the State of New York (without regard to any conflicts of law provision that would require the application of the law of any other jurisdiction). Seller and Purchaser each submit to the jurisdiction of the courts located in the County of New York in the State of New York. Each party hereto consents to service of process by certified mail at its address listed on the signature page below.

IN WITNESS WHEREOF, this AGREEMENT AND EVIDENCE OF TRANSFER OF CLAIM is executed this 6 day of Dec 2010.

York Investment Master Fund, L.P.

By: 

Name: Adam J. Semler

Title: COO OF ITS GP

767 Fifth Ave 17<sup>th</sup> Floor  
New York, NY, 10153

Jorvik Multi-Strategy Master Fund, L.P.

By: 

Name: Adam J. Semler

Title: COO OF ITS GP

767 Fifth Ave 17<sup>th</sup> Floor  
New York, NY, 10153

  
YCM Legal  
APPROVED

Schedule 1

Transferred Claims


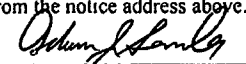
Purchased Claim

11,461,443.21 USD of 125,370,986.42 USD (the outstanding amount of the Proof of Claim as of 11/30/2010).

York Investment Master Fund, L.P.  
c/o Adam Semler - Operations Department  
767 Fifth Avenue 17th Floor  
New York, NY 10153  
212-710-6595

ISIN	Currency	Euroclear Number	Euroclear Blocking Number	Original Notional	Principal Due (USD)	Interest Due (USD)	Total Due (USD)	FX Rate	Investment/Jorvik Split			Total Moved (USD)
									# of Bonds Moved	Principal Moved (USD)	Interest Moved (USD)	
AU300LBT0C11	AUD	90782	6034751	2,702,000	2,181,189.50	9,115.11	2,190,304.61	0.807250	240,000	193,740.00	809.63	194,549.63
CH0026085082	CHF	90782	6034755	1,172,000	1,056,379.28	24,428.77	1,080,808.05	0.901348	104,000	93,740.14	2,167.74	95,907.88
CH0029197156	CHF	90782	6034752	2,834,000	2,554,418.84	37,127.77	2,591,546.61	0.901348	251,000	226,238.23	3,288.31	229,526.53
JP584117A3C0	JPY	92892	6050899	331,503,000	3,162,744.15	7,249.18	3,169,993.33	0.009541	28,338,000	279,902.71	641.55	280,544.26
JP584117A5A9	JPY	92892	6050912	25,234,000	240,748.01	1,084.69	241,832.69	0.009541	2,233,000	21,304.20	95.99	21,400.18
JP584117A762	JPY	92892	6050866	75,701,000	722,234.47	3,444.37	725,678.84	0.009541	6,700,000	63,922.15	304.85	64,227.00
JP584117B760	JPY	92892	6043256	151,402,000	1,444,468.95	9,089.87	1,453,558.81	0.009541	13,399,000	127,894.77	804.45	128,699.22
XS0128857413	EUR	92892	6054550	1,395,000	1,996,384.30	45,604.91	2,041,989.41	1.431100	86,000	176,025.30	4,021.08	180,046.38
XS0179304869	EUR	90782	6034753	976,000	1,396,755.60	8,993.23	1,405,748.83	1.431100	123,000	123,074.60	792.44	123,867.04
XS0183944643	EUR	92892	6034754	726,000	1,038,978.60	32,900.99	1,071,879.59	1.431100	64,000	91,590.40	2,900.36	94,490.76
XS0193035358	EUR	92892	6055559	5,857,000	8,381,952.70	29,130.08	8,411,082.78	1.431100	519,000	742,740.90	2,581.27	745,322.17
XS0205183456	EUR	90782	6034754	645,000	500,991.20	3,089.88	504,081.08	1.431100	35,000	50,088.50	275.88	50,364.38
XS0205183456	EUR	92892	6054008	645,000	923,059.50	5,084.11	928,143.61	1.431100	57,000	81,572.70	449.29	82,021.99
XS0210414750	GBP	92892	6050933	4,571,000	8,238,404.72	263,358.84	8,501,763.56	1.802320	405,000	729,639.60	23,334.13	753,273.73
XS0210414750	GBP	90782	6034756	1,520,000	2,739,526.40	87,575.02	2,827,101.42	1.802320	135,000	243,313.20	7,778.04	251,091.24
XS0224346592	EUR	92892	6050964	2,660,000	3,806,726.00	31,940.97	3,838,666.97	1.431100	235,000	336,308.50	2,821.85	339,130.35
XS0224346592	EUR	90782	6034763	1,077,000	1,541,294.70	12,932.49	1,554,227.19	1.431100	95,000	135,954.50	1,140.75	137,095.25
XS0252834576	EUR	92892	6046179	5,904,000	8,449,214.40	124,660.54	8,573,874.94	1.431100	523,000	748,465.30	11,042.93	759,508.23
XS0252835110	EUR	92892	6050842	5,159,000	7,383,044.90	45,574.72	7,428,619.62	1.431100	457,000	654,012.70	4,037.15	658,049.85
XS0254171191	EUR	92892	6038382	1,210,000	1,731,631.00	6,648.31	1,738,279.31	1.431100	107,000	153,127.70	587.91	153,715.61
XS0257022714	EUR	92892	6038467	922,000	1,319,474.20	18,311.55	1,337,785.75	1.431100	82,000	117,350.20	1,628.58	118,978.78
XS0257022714	EUR	90782	6034757	779,000	1,114,826.90	15,471.47	1,130,298.37	1.431100	89,000	98,745.90	1,370.39	100,116.29
XS0283497005	EUR	90782	6034761	945,000	1,352,389.50	37,740.41	1,390,129.91	1.431100	84,000	120,212.40	3,354.70	123,567.10
XS0288579260	EUR	92892	6046462	284,000	406,432.40	696.69	407,129.09	1.431100	25,000	35,777.50	61.33	35,838.83
XS0299141332	GBP	92892	6050882	2,278,000	4,105,684.96	138,169.83	4,243,854.79	1.802320	202,000	364,068.64	14,025.60	378,094.24
XS0299141332	GBP	90782	6034759	2,662,000	4,797,775.84	184,832.35	4,982,608.19	1.802320	235,000	423,545.20	16,316.91	439,862.11
XS0300055547	EUR	92892	6043744	4,408,000	6,308,288.80	34,155.18	6,342,443.98	1.431100	390,000	558,129.00	3,021.90	561,150.90
XS0300055547	EUR	90782	6034760	2,507,000	3,587,767.70	19,425.37	3,607,193.07	1.431100	222,000	317,704.20	1,720.16	319,424.36
XS0306251967	EUR	90782	6034764	784,000	1,121,982.40	-	1,121,982.40	1.431100	69,000	98,745.90	-	98,745.90
XS0307457444	EUR	92892	6048362	1,549,000	2,216,773.90	25,143.12	2,241,917.02	1.431100	137,000	196,060.70	2,223.76	198,284.46
XS0307457444	EUR	90782	6034762	2,542,000	3,637,856.20	41,261.34	3,679,117.54	1.431100	225,000	321,897.50	3,652.16	325,549.66
XS0326006540	EUR	92892	6048589	3,079,000	4,406,356.90	216,781.32	4,623,138.22	1.431100	515,000	737,016.50	36,259.30	773,275.80
XS0326006540	EUR	90782	6034758	4,645,000	6,647,439.50	327,037.75	6,974,477.25	1.431100	410,000	586,751.00	28,866.63	615,617.63
XS0329879588	AUD	90782	6034765	6,200,000	5,004,950.00	8,967.20	5,013,917.20	0.807250	549,000	443,180.25	794.03	443,974.28
XS0330133967	AUD	90782	6034766	6,200,000	5,004,950.00	8,967.20	5,013,917.20	0.807250	549,000	443,180.25	794.03	443,974.28
XS0339479841	USD	90782	6034767	588,000	588,000.00	5,447.17	593,447.17	1.000000	52,000	52,000.00	481.72	52,481.72
XS0362467150	GBP	90782	6034750	4,713,000	8,494,334.16	239,425.34	8,733,759.50	1.802320	417,000	771,567.44	21,184.04	792,751.48
XS0362467150	GBP	92892	6055160	1,929,000	3,476,675.28	97,995.22	3,574,670.50	1.802320	171,000	308,196.72	8,886.98	316,883.70
TOTAL:					123,142,124.07	2,228,862.36	125,370,986.42		59,509,000.00	11,247,125.40	214,317.81	11,461,443.21

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<b>United States Bankruptcy Court/Southern District of New York</b> Lehman Brothers Holdings Claims Processing Center c/o Epiq Bankruptcy Solutions, LLC FDR Station, P.O. Box 5076 New York, NY 10150-5076		<b>LEHMAN SECURITIES PROGRAMS PROOF OF CLAIM</b>	
In re: Lehman Brothers Holdings Inc., et al., Debtors.		Chapter 11 Case No. 08-13555 (JMP) (Jointly Administered)	
Note: This form may not be used to file claims other than those based on Lehman Programs Securities as listed on <a href="http://www.lehman-docket.com">http://www.lehman-docket.com</a> as of July 17, 2009		Filed: USBC - Southern District of New York Lehman Brothers Holdings Inc., Et Al. 08-13555 (JMP) 0000055540 	
Name and address of Creditor: (and name and address where notices should be sent if different from Creditor)  York Investment Master Fund, L.P. 767 Fifth Avenue, 17 <sup>th</sup> Floor New York, NY 10153 Attn: Adam Semler, Operations Department Telephone number: 212-710-6595 Email Address: lehmanclaims@yorkcapital.com		<input type="checkbox"/> Check this box to indicate that this claim amends a previously filed claim.  Court Claim Number: _____ (If known)  Filed on: _____	
Name and address where payment should be sent (if different from above) York Investment Master Fund, L.P. (at address above)		<input type="checkbox"/> Check this box if you are aware that anyone else has filed a proof of claim relating to your claim. Attach copy of statement giving particulars.	
Telephone number: _____ Email Address: _____			
<p>1. Provide the total amount of your claim based on Lehman Programs Securities. Your claim amount must be the amount owed under your Lehman Programs Securities as of September 15, 2008, whether you owned the Lehman Programs Securities on September 15, 2008 or acquired them thereafter, and whether such claim matured or became fixed or liquidated before or after September 15, 2008. The claim amount must be stated in United States dollars, using the exchange rate as applicable on September 15, 2008. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the claim amounts for each Lehman Programs Security to which this claim relates.</p> <p>Amount of Claim: To be determined, but not less than \$125,370,986.42 See Attached Rider</p> <p><input checked="" type="checkbox"/> Check this box if the amount of claim includes interest or other charges in addition to the principal amount due on the Lehman Programs Securities.</p>			
<p>2. Provide the International Securities Identification Number (ISIN) for each Lehman Programs Security to which this claim relates. If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the ISINs for the Lehman Programs Securities to which this claim relates.</p> <p>International Securities Identification Number (ISIN): See Attached Rider</p>			
<p>3. Provide the Clearstream Bank Blocking Number, a Euroclear Bank Electronic Reference Number, or other depository blocking reference number, as appropriate (each, a "Blocking Number") for each Lehman Programs Security for which you are filing a claim. You must acquire a Blocking Number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). If you are filing this claim with respect to more than one Lehman Programs Security, you may attach a schedule with the Blocking Numbers for each Lehman Programs Security to which this claim relates.</p> <p>Clearstream Bank Blocking Number, Euroclear Bank Electronic Instruction Reference Number and or other depository blocking reference number: See Attached Rider</p>			
<p>4. Provide the Clearstream Bank, Euroclear Bank or other depository participant account number related to your Lehman Programs Securities for which you are filing this claim. You must acquire the relevant Clearstream Bank, Euroclear Bank or other depository participant account number from your accountholder (i.e. the bank, broker or other entity that holds such securities on your behalf). Beneficial holders should not provide their personal account numbers.</p> <p>Accountholders Euroclear Bank, Clearstream Bank or Other Depository Participant Account Number: See Attached Rider</p>			
5. Consent to Euroclear Bank, Clearstream Bank or Other Depository: By filing this claim, you consent to, and are deemed to have authorized, Euroclear Bank, Clearstream Bank or other depository to disclose your identity and holdings of Lehman Programs Securities to the Debtors for the purpose of reconciling claims and distributions.		<div style="border: 2px solid black; padding: 5px; text-align: center;"><b>FOR COURT USE ONLY</b> <b>FILED / RECEIVED</b>  OCT 29 2009  EPIQ BANKRUPTCY SOLUTIONS, LLC</div>	
Date: 10/29/2009 Signature: The person filing this claim must sign it. Sign and print name and title, if any, of the creditor or other person authorized to file this claim and state address and telephone number if different from the notice address above. Attach copy of power of attorney, if any.  Adam Semler, Authorized Signatory			
Penalty for presenting fraudulent claim: Fine of up to \$500,000 or imprisonment for up to 5 years, or both. 18 U.S.C. §§ 152 and 3571			

**UNITED STATES BANKRUPTCY COURT  
SOUTHERN DISTRICT OF NEW YORK**

-----	x	
	:	
<b>In re:</b>	:	<b>Chapter 11</b>
	:	
<b>LEHMAN BROTHERS HOLDINGS INC., et al.,</b>	:	<b>Case No. 08-01355 (JMP)</b>
	:	
<b>Debtors.</b>	:	<b>(Jointly Administered)</b>
-----	x	

**RIDER TO PROOF OF CLAIM OF  
YORK INVESTMENT MASTER FUND, L.P.**

York Investment Master Fund, L.P. (the "Claimant") files this proof of claim (the "Proof of Claim") against Lehman Brothers Holdings Inc. (the "Debtor" or "LBHI") in connection with the following:

On September 15, 2008 (the "Petition Date"), LBHI filed a voluntary petition for relief under chapter 11 of title 11 of the United States Code (the "Bankruptcy Code").

The Claimant holds certain notes as listed in the attached Exhibit A (the "Notes") issued by Lehman Brothers Treasury Co. B.V. and guaranteed by LBHI (the "Guaranty").

Amounts in USD as listed on Exhibit A were determined using the exchange rates set forth in the "FX Rate" column on the attached Exhibit A, as published by Bloomberg and applicable as of September 15, 2008.

As of the Petition Date, the Debtor is indebted to the Claimant in the aggregate amount of at least \$125,370,986.42 for amounts due and owing under the Notes and the Guaranty.

In addition, the Claimant asserts a claim for all other amounts payable under the

Notes and the Guaranty, including, but not limited to, fees and expenses of counsel; indemnification costs; other costs; contract damages arising from misrepresentations, defaults, and breaches of representations, warranties, and covenants; default rate interest; plus any and all other fees, expenses, charges, or amounts whether arising under federal or state law or under principles of equity or otherwise.

Claimant reserves the right to amend this Proof of Claim or this Rider as necessary or appropriate to amend, revise, increase, correct or state with greater specificity the amount, priority and/or details of the claims set forth herein and/or to include any and all other claims that Claimant may now have or may have in the future against the Debtor arising under, related to or in connection with the matters referred to herein, including without limitation the right: (i) to seek allowance of post-Petition Date interest; (ii) to supplement this Proof of Claim with additional information or supporting documentation and (iii) to seek such appropriate relief as may be required in connection with any of the claims described herein. Nothing contained herein shall be deemed a waiver of any rights, claims or defenses that Claimant has or may have.

The filing of this Proof of Claim is not and shall not be deemed or construed as: (a) a waiver or release of Claimant's rights against any person, entity, or property; (b) a consent by Claimant to the jurisdiction of this Court or any other court with respect to proceedings, if any, commenced in any case against or otherwise involving Claimant; (c) a waiver or release of Claimant's right to trial by jury in this Court or any other court in any proceeding as to any and all matters so triable herein, whether or not the same be designated legal or private rights or in any case, controversy, or proceeding related hereto, notwithstanding the designation or not of such matters as "core proceedings" pursuant to 28 U.S.C. § 157(b)(2), and whether such jury

trial right is pursuant to statute or the United States Constitution; (d) a consent by Claimant to a jury trial in this Court or any other court in any proceeding as to any and all matters so triable herein or in any case, controversy, or proceeding related hereto, pursuant to 28 U.S.C. § 157(e) or otherwise; (e) a waiver or release of Claimant's right to have any and all final orders in any and all non-core matters or proceedings entered only after de novo review by a United States District Court Judge; (f) a waiver of the right to move to withdraw the reference with respect to the subject matter of this Proof of Claim, any objection thereto or other proceeding which may be commenced in these cases against or otherwise involving Claimant; (g) an admission that any property received by the Claimant, or held by the Debtor or any person or entity, constitutes property of the Debtor's estate; (h) an election of remedies; or (i) a waiver of any past, present, or future defaults (or events of default) by the Debtor in connection with the Notes or otherwise. This Proof of Claim is made without prejudice to the filing by the Claimant of proofs of claim in respect of any other indebtedness, obligations, or liability whatsoever of the Debtor to the Claimant.



**EXHIBIT A**

York Investment Master Fund, L.P.  
c/o Adam Semler - Operations Department  
767 Fifth Avenue 17th Floor  
New York, NY 10153  
212-710-6595

ISIN	Currency	Euroclear Number	Euroclear Blocking Number	Notional	Principal Due (USD)	Interest Due (USD)	Total Due (USD)	FX Rate
AU300LBTC011	AUD	90782	6034751	2,702,000	2,181,189.50	9,115.11	2,190,304.61	0.807250
CH0026985082	CHF	90782	6034755	1,172,000	1,056,379.28	24,428.77	1,080,808.05	0.901348
CH0029197156	CHF	90782	6034752	2,834,000	2,554,418.84	37,127.77	2,591,546.61	0.901348
JP584117A3C0	JPY	92892	6050899	331,503,000	3,162,744.15	7,249.18	3,169,993.33	0.009541
JP584117A5A9	JPY	92892	6050912	25,234,000	240,748.01	1,084.69	241,832.69	0.009541
JP584117A762	JPY	92892	6050866	75,701,000	722,234.47	3,444.37	725,678.84	0.009541
JP584117B760	JPY	92892	6043256	151,402,000	1,444,468.95	9,089.87	1,453,558.81	0.009541
XS0128857413	EUR	92892	6054550	1,395,000	1,996,384.50	45,604.91	2,041,989.41	1.431100
XS0179304869	EUR	90782	6034753	976,000	1,396,753.60	8,993.23	1,405,746.83	1.431100
XS0183944643	EUR	92892	6038439	726,000	1,038,978.60	32,900.99	1,071,879.59	1.431100
XS0193053538	EUR	92892	6055559	5,857,000	8,381,952.70	29,130.08	8,411,082.78	1.431100
XS0205185456	EUR	90782	6034754	392,000	560,991.20	3,089.88	564,081.08	1.431100
XS0205185456	EUR	92892	6054008	645,000	923,059.50	5,084.11	928,143.61	1.431100
XS0210414750	GBP	92892	6050933	4,571,000	8,238,404.72	263,358.84	8,501,763.56	1.802320
XS0210414750	GBP	90782	6034756	1,520,000	2,739,526.40	87,575.02	2,827,101.42	1.802320
XS0224346592	EUR	92892	6050964	2,660,000	3,806,726.00	31,940.97	3,838,666.97	1.431100
XS0224346592	EUR	90782	6034763	1,077,000	1,541,294.70	12,932.49	1,554,227.19	1.431100
XS0252834576	EUR	92892	6046179	5,904,000	8,449,214.40	124,660.54	8,573,874.94	1.431100
XS0252835110	EUR	92892	6050842	5,159,000	7,383,044.90	45,574.72	7,428,619.62	1.431100
XS0254171191	EUR	92892	6038382	1,210,000	1,731,631.00	6,648.31	1,738,279.31	1.431100
XS0257022714	EUR	92892	6038467	922,000	1,319,474.20	18,311.55	1,337,785.75	1.431100
XS0257022714	EUR	90782	6034757	779,000	1,114,826.90	15,471.47	1,130,298.37	1.431100
XS0283497005	EUR	90782	6034761	945,000	1,352,389.50	37,740.41	1,390,129.91	1.431100
XS0288579260	EUR	92892	6046462	284,000	406,432.40	696.69	407,129.09	1.431100
XS0299141332	GBP	92892	6050882	2,278,000	4,105,684.96	158,169.83	4,263,854.79	1.802320
XS0299141332	GBP	90782	6034759	2,662,000	4,797,775.84	184,832.35	4,982,608.19	1.802320
XS0300055547	EUR	92892	6043744	4,408,000	6,308,288.80	34,155.18	6,342,443.98	1.431100
XS0300055547	EUR	90782	6034760	2,507,000	3,587,767.70	19,425.37	3,607,193.07	1.431100
XS0306251967	EUR	90782	6034764	784,000	1,121,982.40	-	1,121,982.40	1.431100
XS0307745744	EUR	92892	6048362	1,549,000	2,216,773.90	25,143.12	2,241,917.02	1.431100

York Investment Master Fund, L.P.  
c/o Adam Semler - Operations Department  
767 Fifth Avenue 17th Floor  
New York, NY 10153  
212-710-6595

ISIN	Currency	Euroclear Number	Euroclear Blocking Number	Notional	Principal Due (USD)	Interest Due (USD)	Total Due (USD)	FX Rate
XS0307745744	EUR	90782	6034762	2,542,000	3,637,856.20	41,261.34	3,679,117.54	1.431100
XS0326006540	EUR	92892	6048589	3,079,000	4,406,356.90	216,781.32	4,623,138.22	1.431100
XS0326006540	EUR	90782	6034758	4,645,000	6,647,459.50	327,037.75	6,974,497.25	1.431100
XS0329879588	AUD	90782	6034765	6,200,000	5,004,950.00	8,967.20	5,013,917.20	0.807250
XS0330133967	AUD	90782	6034766	6,200,000	5,004,950.00	8,967.20	5,013,917.20	0.807250
XS0339479841	USD	90782	6034767	588,000	588,000.00	5,447.17	593,447.17	1.000000
XS0362467150	GBP	90782	6034750	4,713,000	8,494,334.16	239,425.34	8,733,759.50	1.802320
XS0362467150	GBP	92892	6055160	1,929,000	3,476,675.28	97,995.22	3,574,670.50	1.802320
<b>TOTAL:</b>					<b>123,142,124.07</b>	<b>2,228,862.36</b>	<b>125,370,986.42</b>	

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